



Derivatives Matched Trades Report

Report for 18/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:15:55	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:29:43	\$ / R On 16-Mar-09			Currency Future	1	21,000	169.30	Client	Buy
10:17:15	\$ / R On 16-Mar-09			Currency Future	1	245,000	1,974.33	Client	Buy
10:27:26	\$ / R On 12-Dec-08			Currency Future	1	100,000	789.50	Client	Buy
10:57:04	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
10:57:46	\$ / R On 15-Sep-08			Currency Future	1	20,000	154.12	Member	Buy
12:04:56	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,891.00	Client	Buy
13:08:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.70	Client	Buy
13:13:26	\$ / R On 16-Mar-09			Currency Future	1	100,000	805.00	Client	Buy
13:19:22	\$ / R On 12-Dec-08			Currency Future	1	20,000	157.20	Client	Buy
13:19:22	\$ / R On 12-Dec-08			Currency Future	1	100,000	786.00	Client	Buy
14:12:35	\$ / R On 15-Sep-08			Currency Future	1	6,000	45.96	Client	Buy
14:58:08	\$ / R On 15-Sep-08			Currency Future	1	35,000,000	0.00	Member	Sell
15:09:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
15:09:35	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.33	Member	Buy
15:18:07	\$ / R On 15-Sep-08			Currency Future	1	35,000,000	268,537.50	Member	Buy
15:31:57	\$ / R On 15-Sep-08			Currency Future	1	100,000	767.00	Client	Buy
15:38:13	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
15:39:32	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,152.53	Client	Buy
15:58:08	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,152.53	Client	Buy
16:15:22	\$ / R On 12-Dec-08			Currency Future	1	30,000	236.70	Client	Buy
16:47:42	\$ / R On 15-Sep-08			Currency Future	1	6,000	46.07	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for \$ / R Currency Future:					22	72,218,000	284,781.76		
09:41:06	£ / R On 16-Mar-09			Currency Future	1	34,000	535.50	Client	Buy
09:52:14	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:28:13	£ / R On 12-Dec-08			Currency Future	1	50,000	777.65	Client	Buy
16:00:28	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
16:13:56	£ / R On 12-Dec-08			Currency Future	1	50,000	777.93	Client	Buy
Total for £ / R Currency Future:					5	234,000	2,091.08		
09:30:36	€ / R On 16-Mar-09			Currency Future	1	19,000	240.36	Client	Buy
12:08:07	€ / R On 12-Dec-08			Currency Future	1	50,000	623.83	Client	Buy
12:45:11	€ / R On 15-Sep-08			Currency Future	1	790,000	0.00	Client	Sell
12:45:11	€ / R On 15-Sep-08			Currency Future	1	790,000	9,572.83	Client	Buy
13:02:10	€ / R On 15-Sep-08			Currency Future	1	790,000	0.00	Client	Sell
13:02:10	€ / R On 15-Sep-08			Currency Future	1	790,000	9,574.80	Member	Buy
13:45:11	€ / R On 16-Mar-09			Currency Future	1	25,000	315.00	Client	Buy
14:58:19	€ / R On 12-Dec-08			Currency Future	1	5,000	61.75	Client	Buy
15:38:57	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
15:52:30	€ / R On 15-Sep-08			Currency Future	1	30,000	364.35	Client	Buy
Total for € / R Currency Future:					10	3,291,000	20,752.91		
14:47:10	R157 On 07-Aug-08			Bond Future	1	24,000,000	0.00	Member	Sell
14:47:10	R157 On 07-Aug-08			Bond Future	1	24,000,000	296,938.42	Client	Buy
Total for R157 Bond Future:					2	48,000,000	296,938.42		
10:23:05	R186 On 07-Aug-08			Bond Future	1	9,000,000	0.00	Member	Sell
10:23:05	R186 On 07-Aug-08			Bond Future	1	9,000,000	98,330.51	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R186 Bond Future:					2	18,000,000	98,330.51		
12:45:46	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
12:45:46	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	14,092.87	Client	Buy
12:59:25	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
12:59:25	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	14,092.87	Client	Buy
13:01:42	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	13,541.47	Client	Buy
13:01:42	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
13:02:40	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
13:02:40	ZAAD On 15-Sep-08			Currency Future	1	1,838,000	13,546.06	Member	Buy
Total for ZAAD Currency Future:					8	14,704,000	55,273.26		
Grand Total for all Instruments:					49	156,447,000	758,167.93		